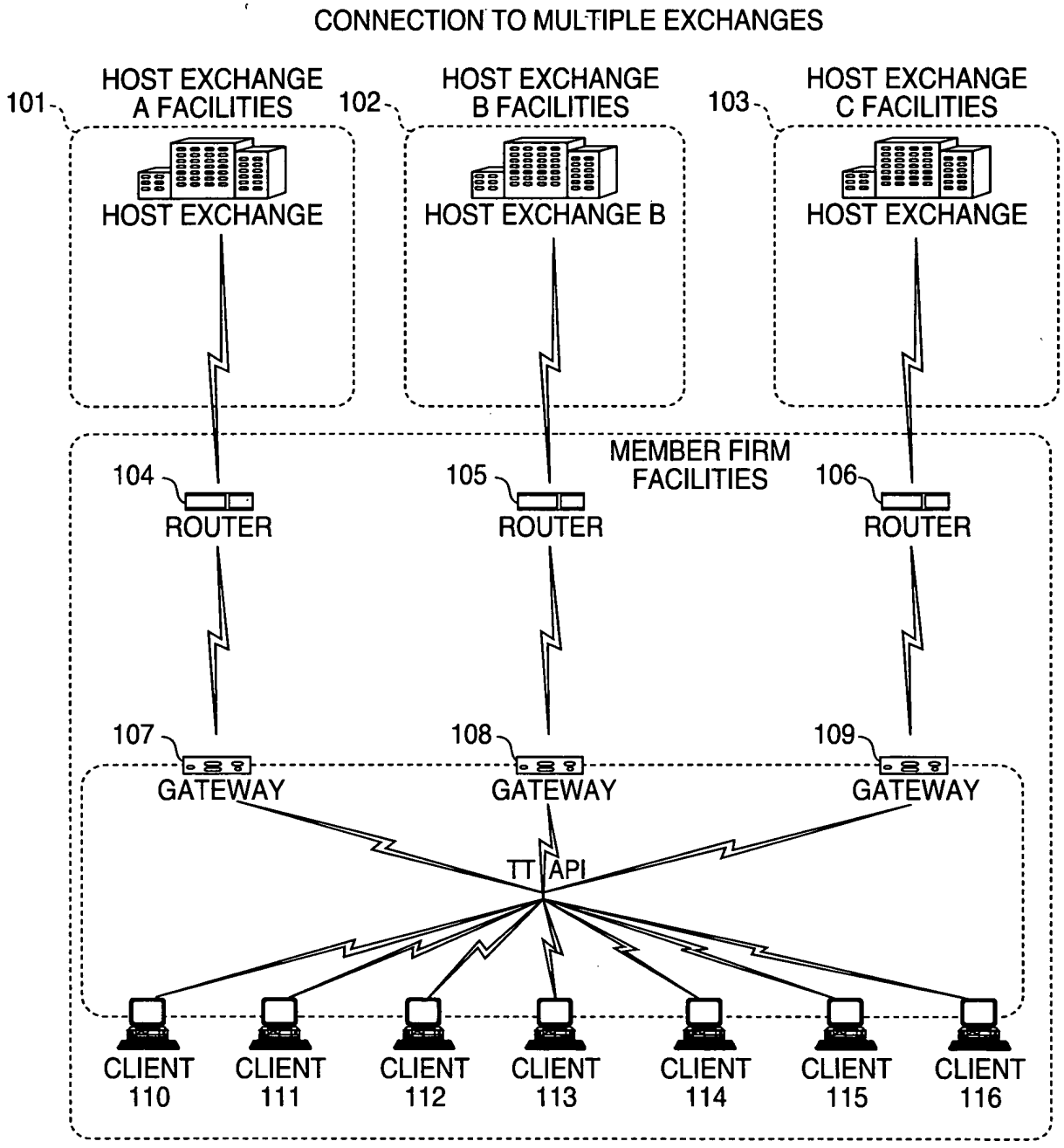
Patent Application

FIG. 1



Patent Application

FIG. 2

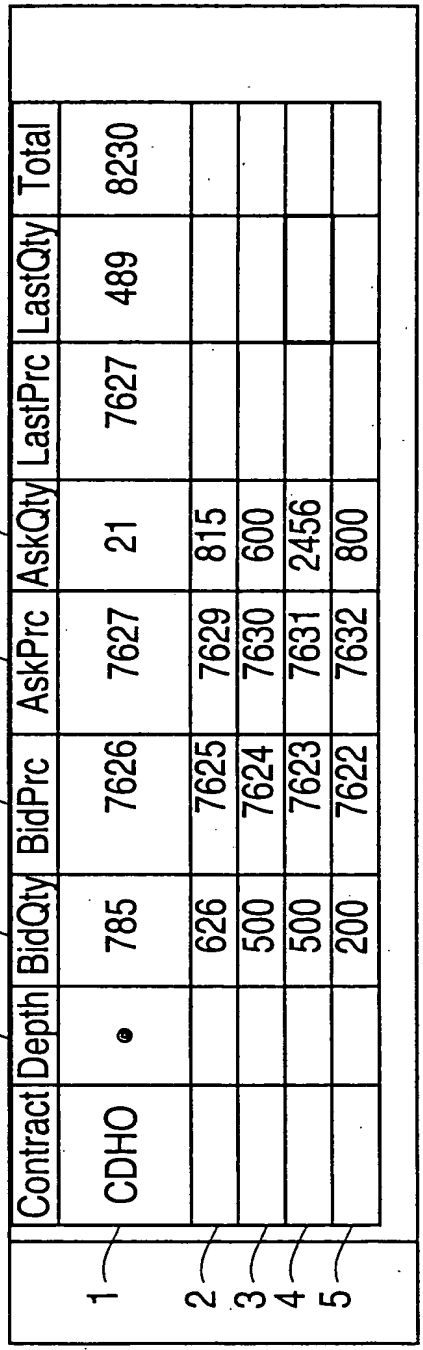
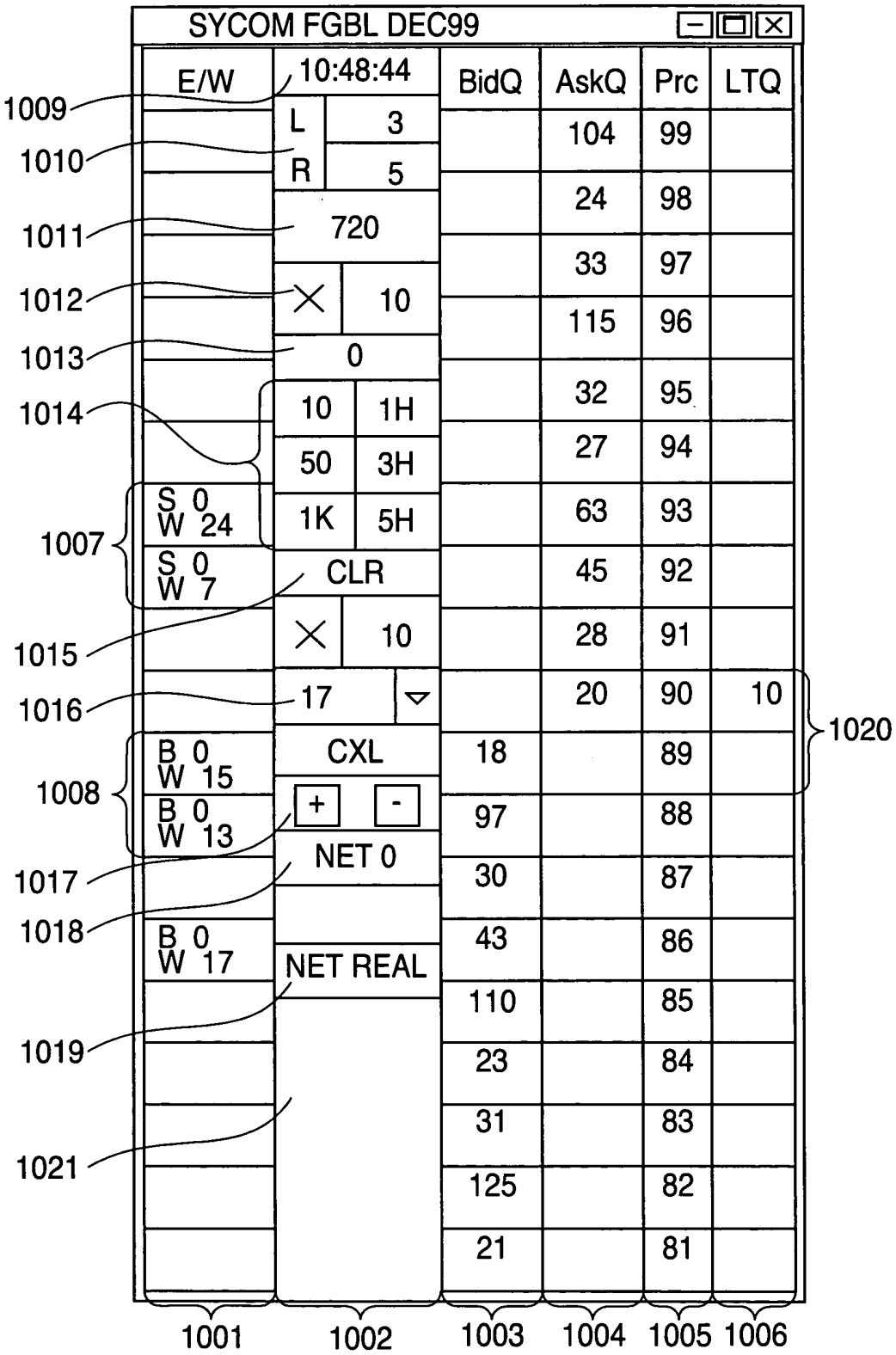


FIG. 3


SYCOM FGBL DEC99
E/W
10:48:44
BidQ
AskQ
Prc
LTQ
L 3
R 5
720
10
0
10 1H
50 3H
1K 5H
CLR
17
CXL
NET 0
NET REAL
S 0 W 24
S 0 W 7
B 0 W 15
B 0 W 13
B 0 W 17
104 99
24 98
33 97
115 96
32 95
27 94
63 93
45 92
28 91
20 90 10
18 89
97 88
30 87
43 86
110 85
23 84
31 83
125 82
21 81
1001
1002
1003
1004
1005
1006
1007
1008
1009
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1011
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1016
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1018
1019
1020
1021

FIG. 4

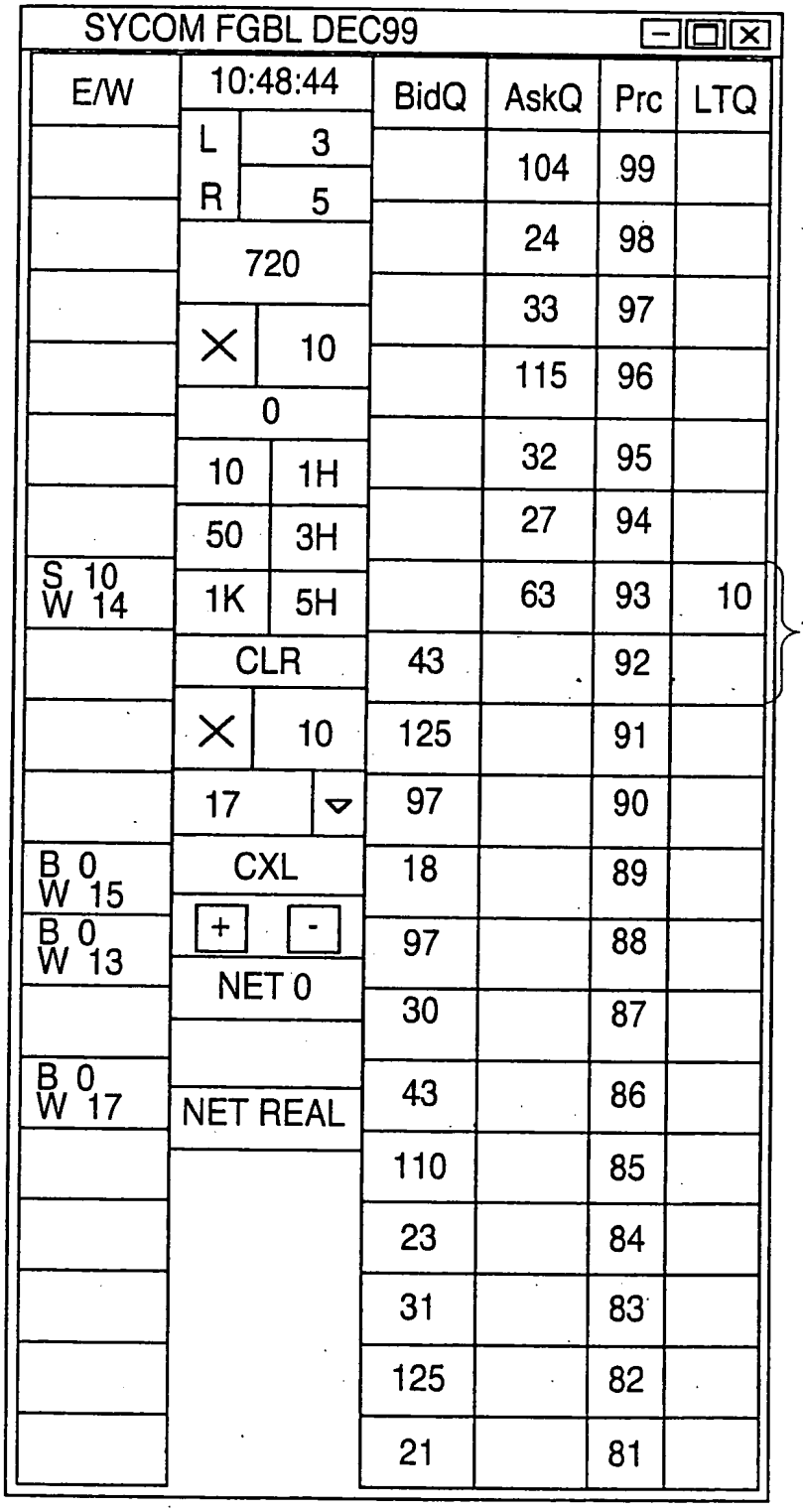
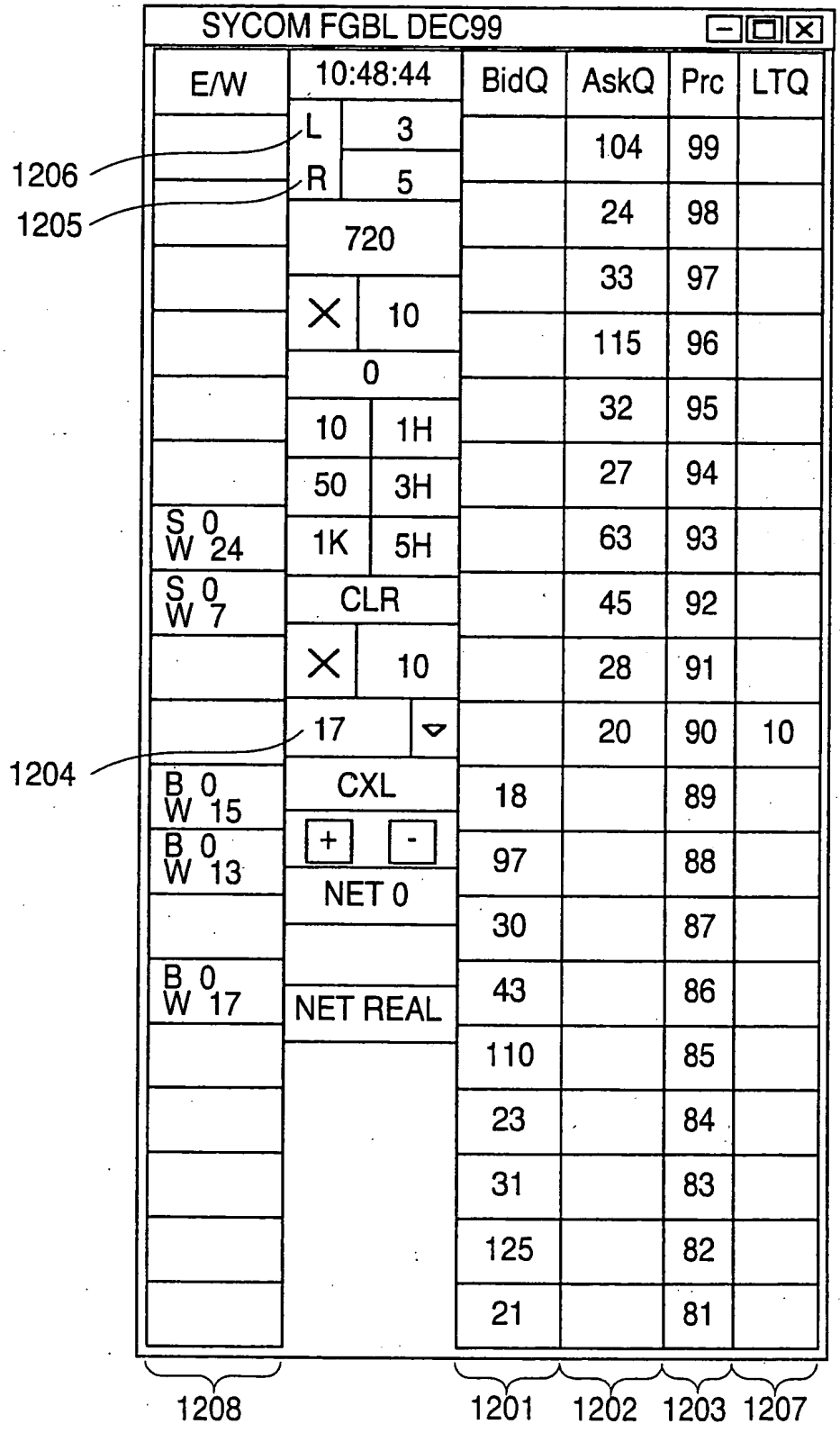

SYCOM FGBL DEC99
E/W
10:48:44
BidQ
AskQ
Prc
LTQ
L 3
R 5
720
10
0
10 1H
50 3H
1K 5H
CLR
10
17
CXL
+ -
NET 0
NET REAL
S 10
W 14
B 0
W 15
B 0
W 13
B 0
W 17
104 99
24 98
33 97
115 96
32 95
27 94
63 93 10
43 92
125 91
97 90
18 89
97 88
30 87
43 86
110 85
23 84
31 83
125 82
21 81
1101

FIG. 5


SYCOM FGBL DEC99
E/W
10:48:44
BidQ
AskQ
Prc
LTQ
L
3
R
5
720
10
0
10
1H
50
3H
1K
5H
CLR
10
17
CXL
+
-
NET 0
NET REAL
S 0
W 24
S 0
W 7
B 0
W 15
B 0
W 13
B 0
W 17
104
99
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110
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T0507"/3O7650

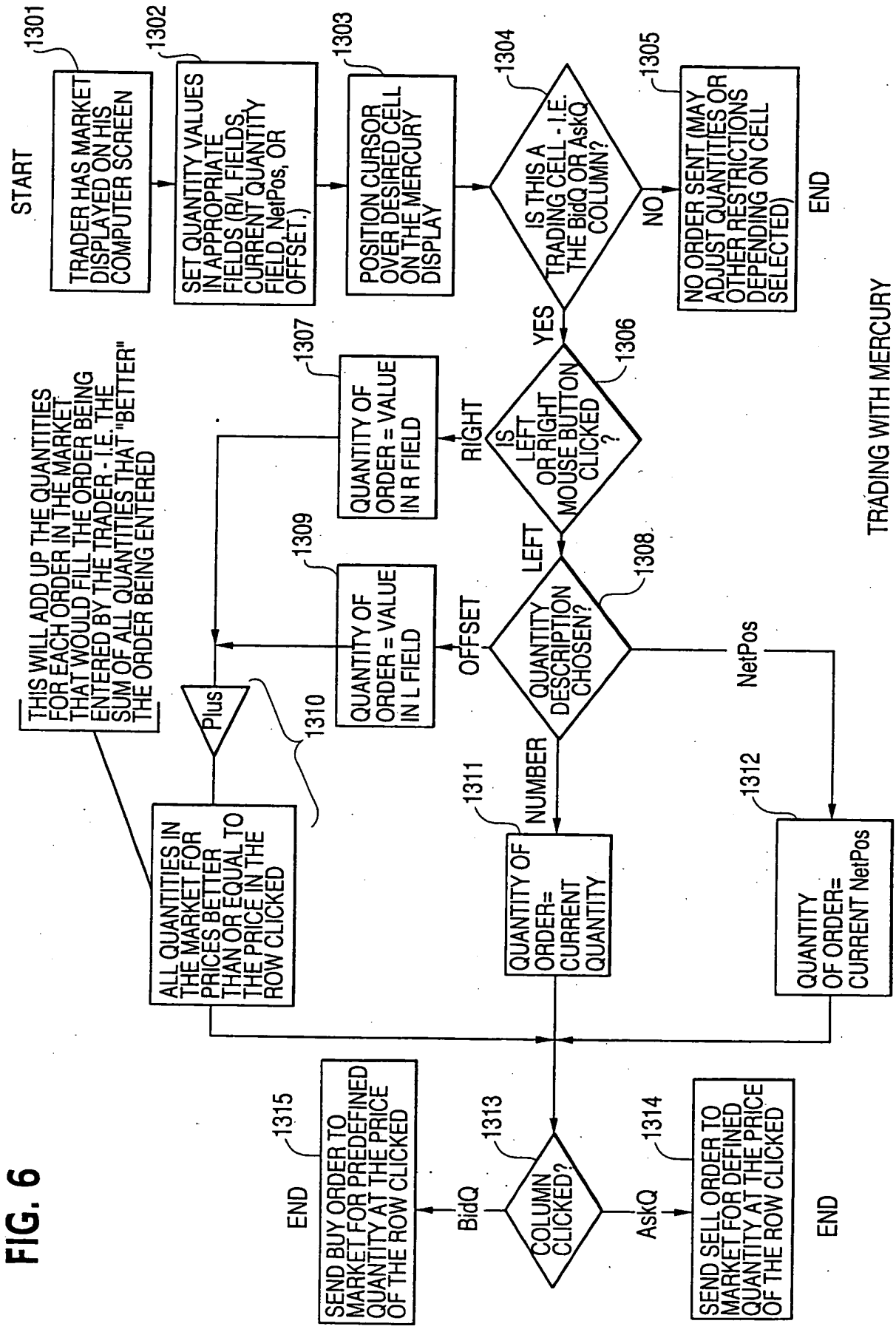

FIG. 6

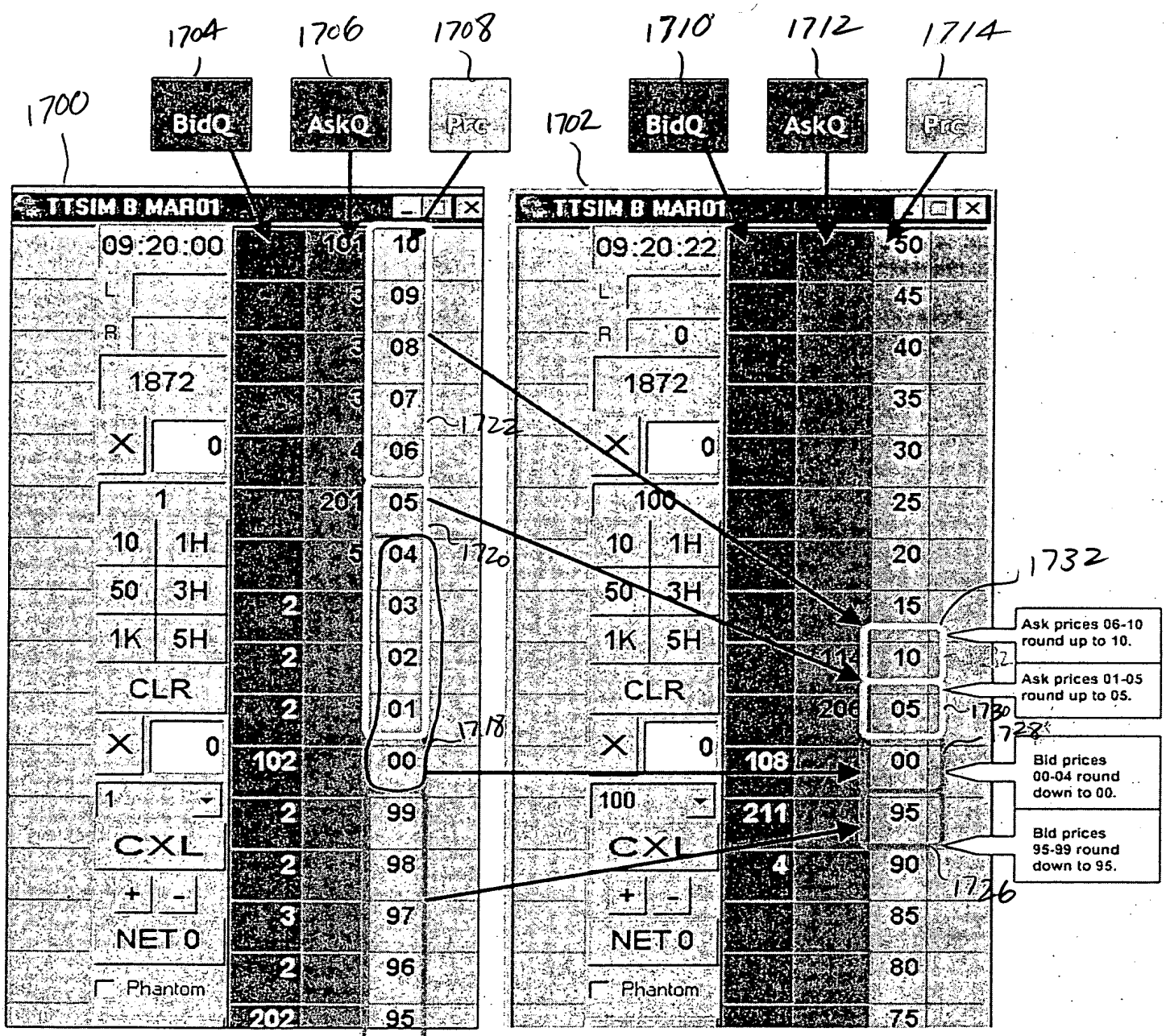

FIGURE 7A

FIGURE 7B

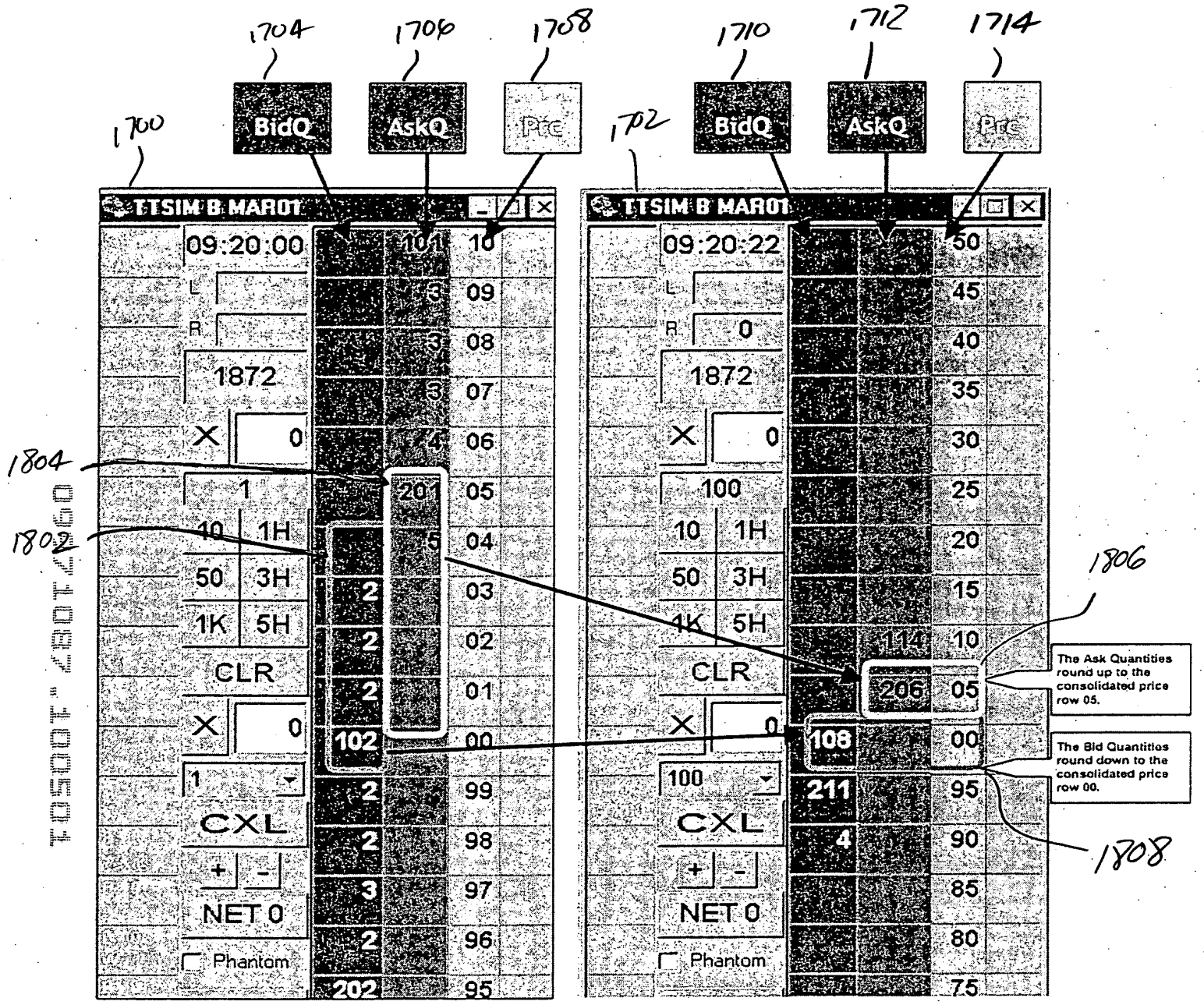

FIGURE 8A

FIGURE 8B

Express Mail Label No.

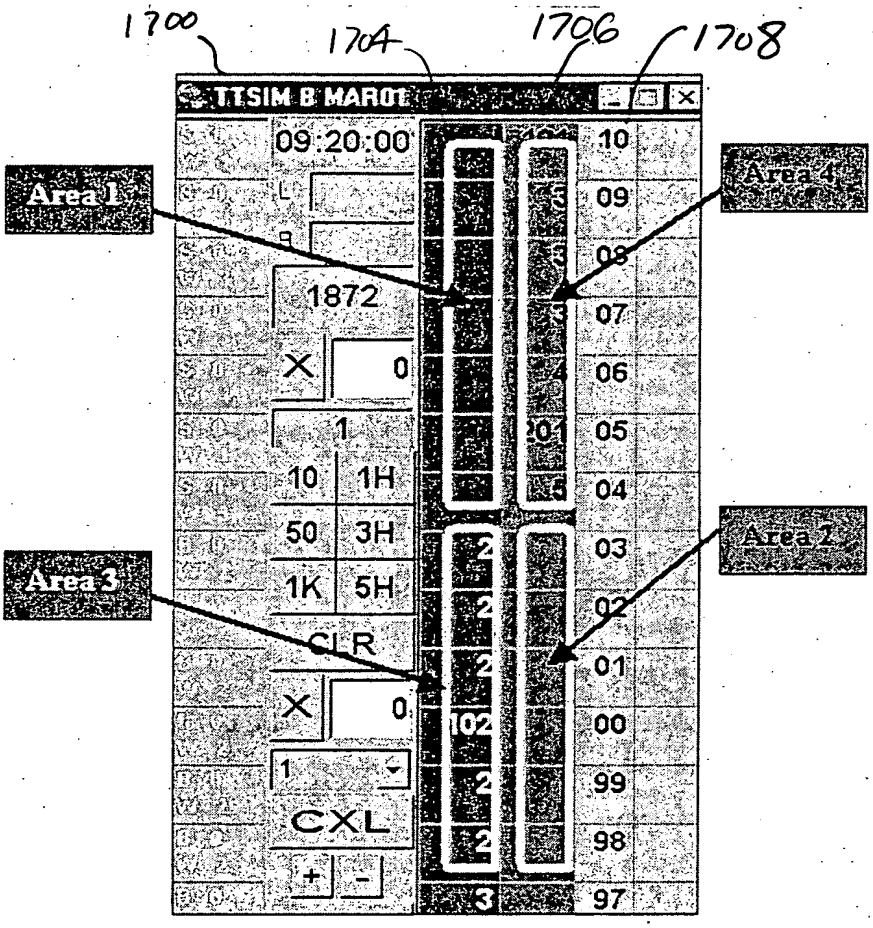

FIGURE 9

Docket #: 024051-0146

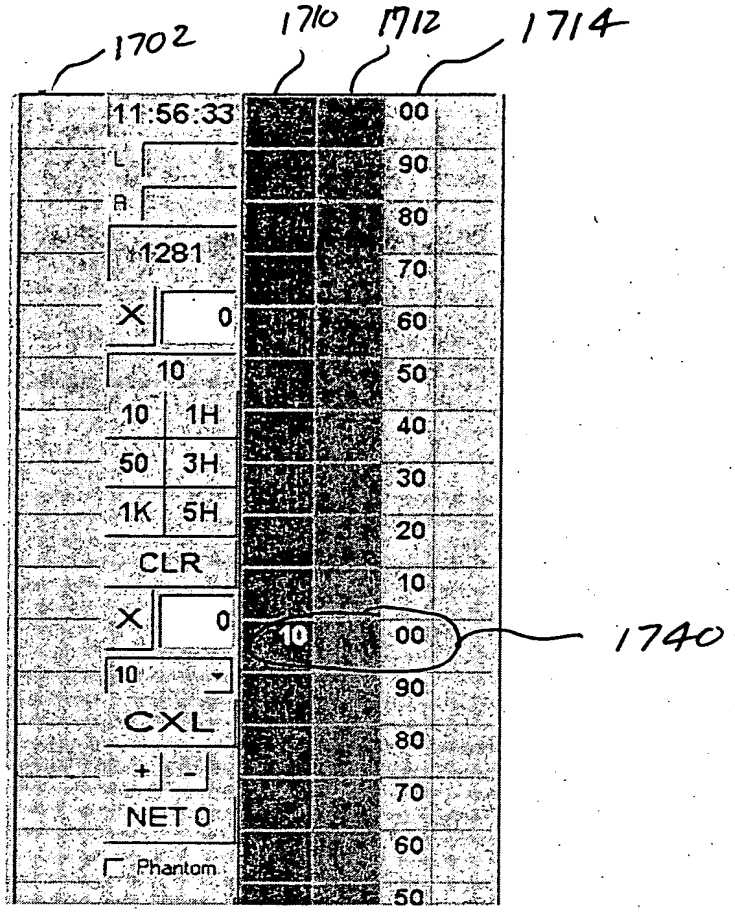

FIGURE 10

Attorney Docket No. 024051-0146

10508-2807v660

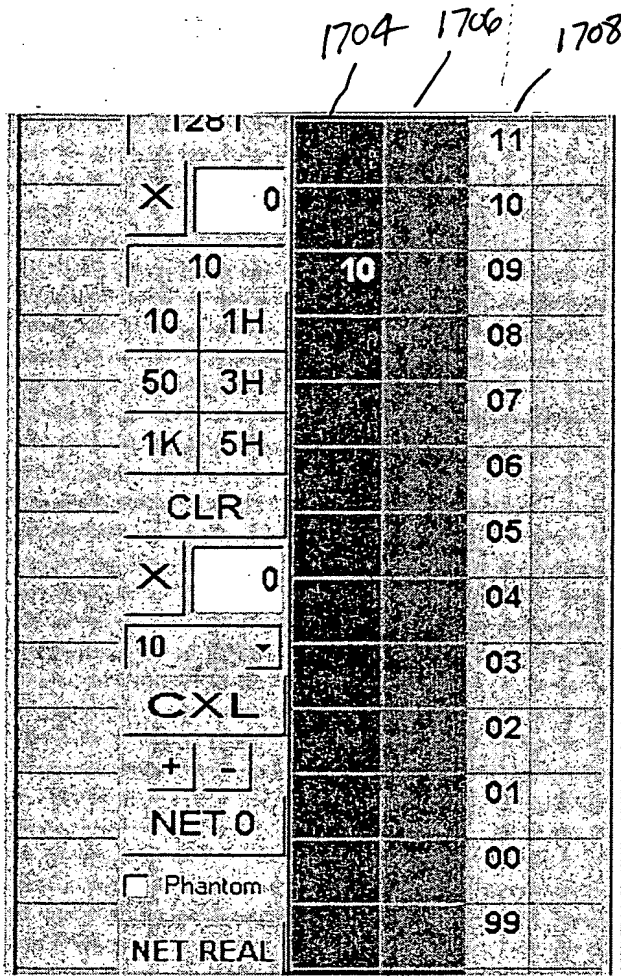

FIGURE 11

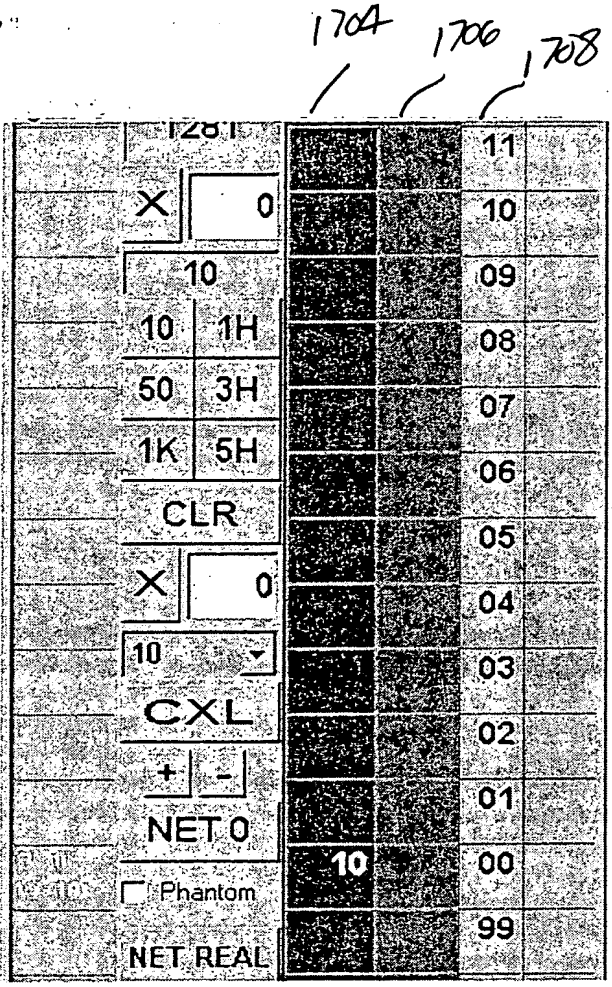

FIGURE 12

Express Mail Label No. EV 050674 280 US

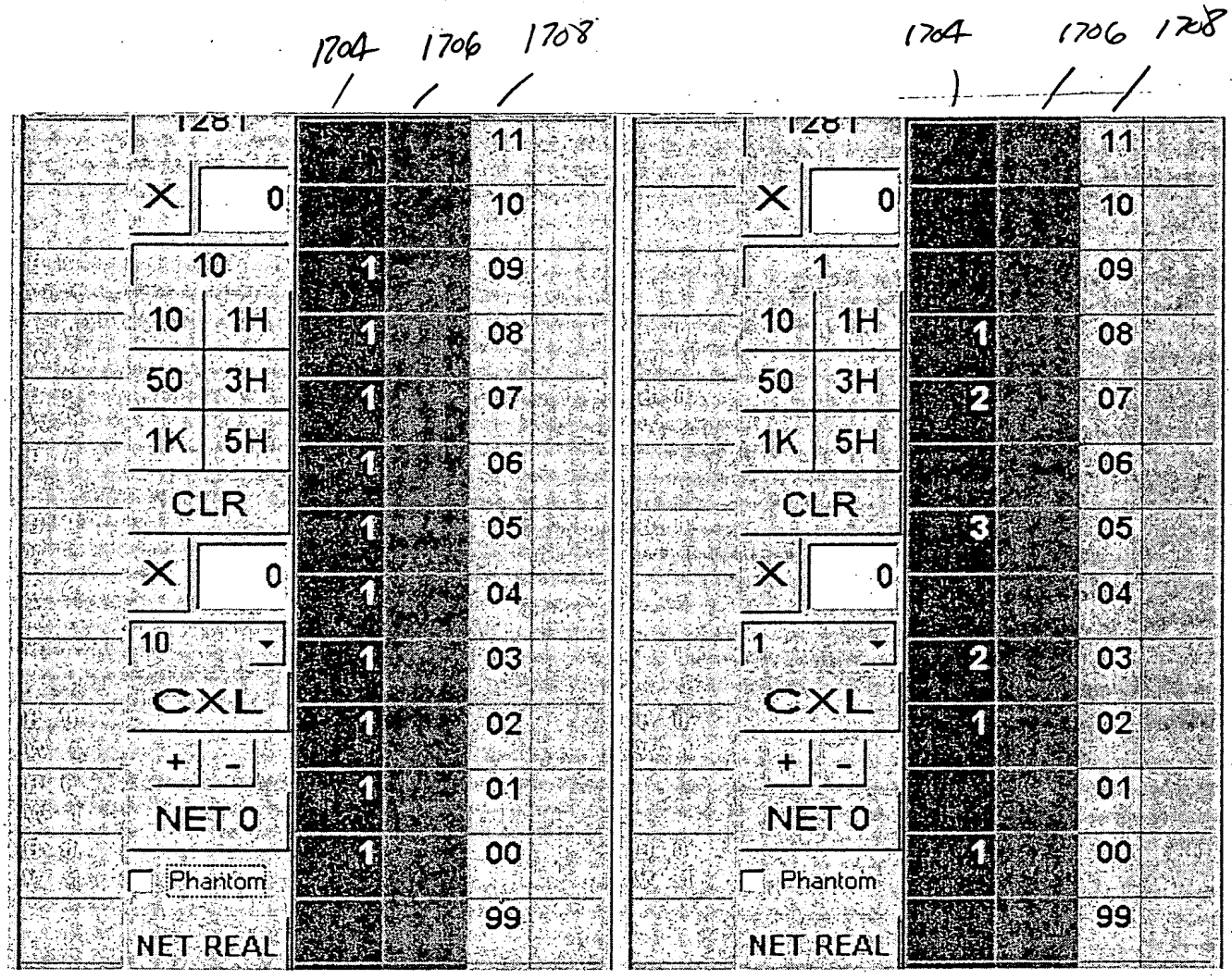

FIGURE 13

FIGURE 14

4505074.3601v1.060

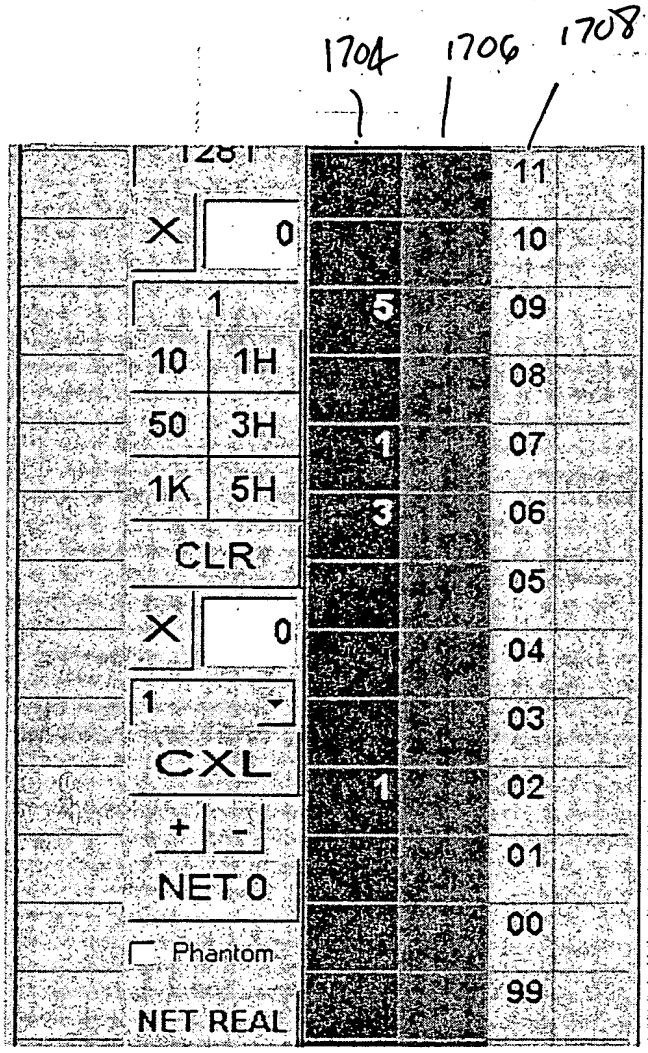

FIGURE 15

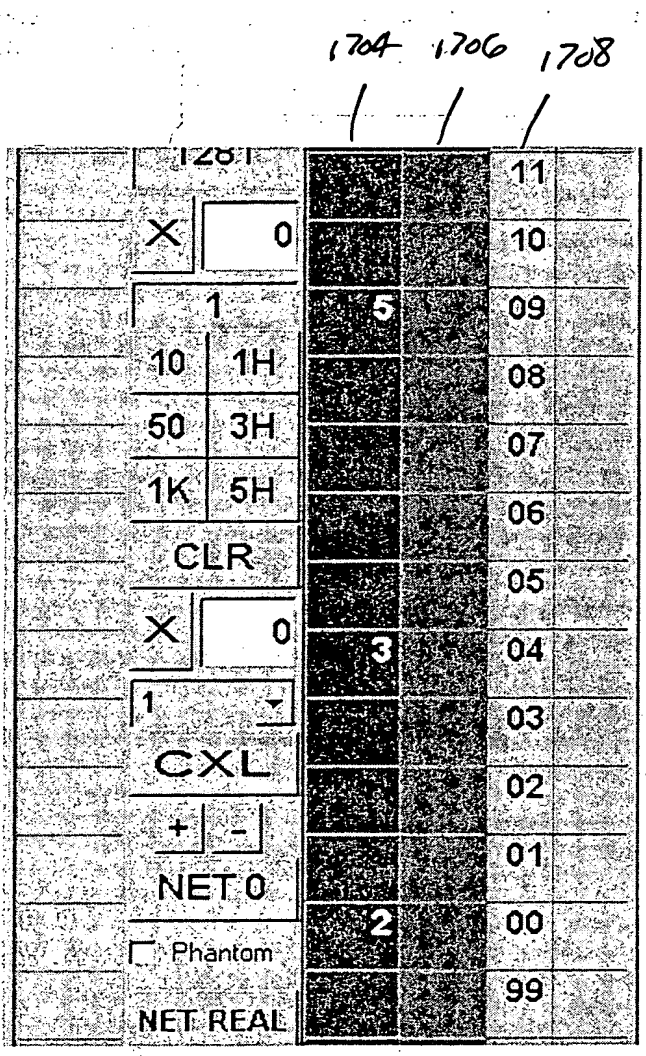

FIGURE 16

Patent Application

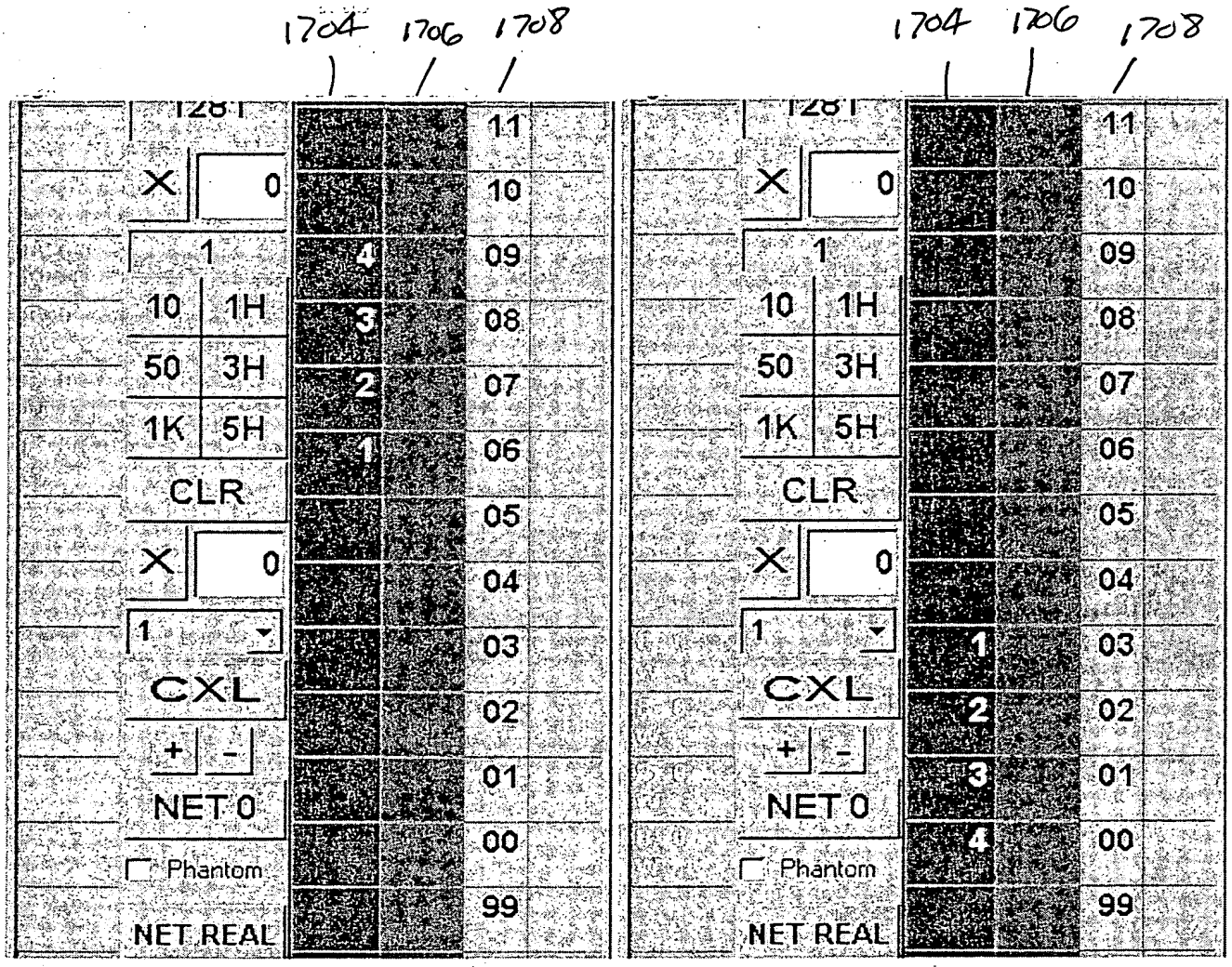

FIGURE 17

FIGURE 18

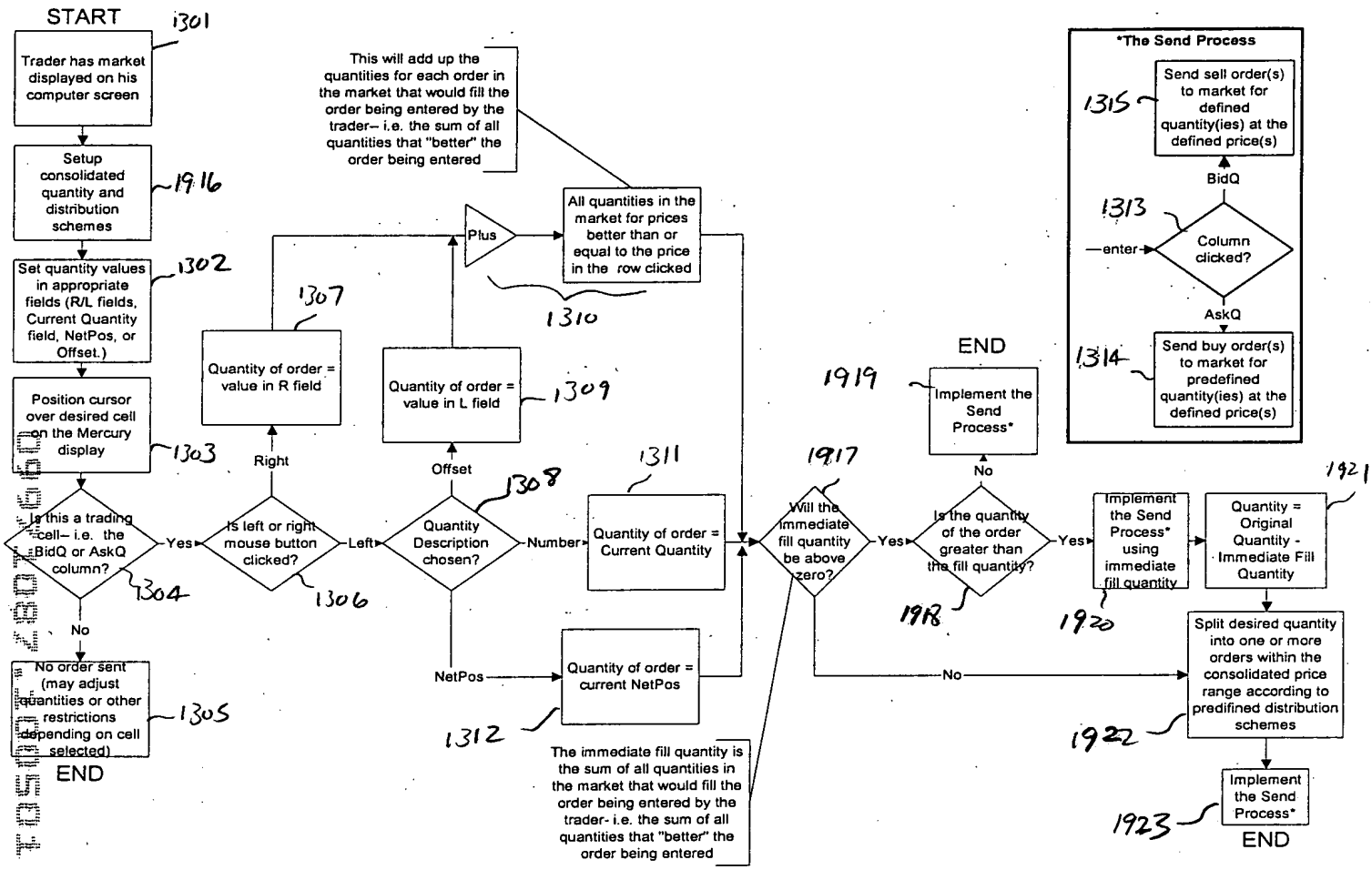
START
1301
Trader has market displayed on his computer screen
Setup consolidated quantity and distribution schemes
1916
Set quantity values in appropriate fields (R/L fields, Current Quantity field, NetPos, or Offset.)
1302
Position cursor over desired cell on the Mercury display
1303
Is this a trading cell– i.e. the BidQ or AskQ column?
1304
Yes
No
No order sent (may adjust quantities or other restrictions depending on cell selected)
1305
END
Is left or right mouse button clicked?
1306
Right
Left
Quantity of order = value in R field
1307
Quantity Description chosen?
1308
Offset
Number
NetPos
Quantity of order = value in L field
1309
Plus
All quantities in the market for prices better than or equal to the price in the row clicked
1310
This will add up the quantities for each order in the market that would fill the order being entered by the trader– i.e. the sum of all quantities that "better" the order being entered
Quantity of order = current NetPos
1312
Quantity of order = Current Quantity
1311
The immediate fill quantity is the sum of all quantities in the market that would fill the order being entered by the trader- i.e. the sum of all quantities that "better" the order being entered
Will the immediate fill quantity be above zero?
1917
Yes
No
Is the quantity of the order greater than the fill quantity?
1918
Yes
No
Implement the Send Process*
1919
END
Implement the Send Process* using immediate fill quantity
1920
Quantity = Original Quantity - Immediate Fill Quantity
1921
Split desired quantity into one or more orders within the consolidated price range according to predifined distribution schemes
1922
Implement the Send Process*
1923
END
*The Send Process
Send sell order(s) to market for defined quantity(ies) at the defined price(s)
1315
BidQ
Column clicked?
1313
enter
AskQ
Send buy order(s) to market for predefined quantity(ies) at the defined price(s)
1314

FIGURE 19